

BMO Systematic Internaliser Instrument List and MIC Details



BMO Systematic Internaliser Instrument List

From 3 September 2018, Bank of Montreal, London Branch will act in the capacity of a Systematic Internaliser in the following instruments:

Sovereign Bonds

Bond Type	Currency	Liquid	SSTI Pre-Trade
Sovereign Bonds	All	Quarterly ESMA transparency list ¹ + new issues in past quarter above €1bn	€700K
Corporate Bonds	All	Quarterly ESMA transparency list ¹ + new issues in past quarter above €0.5bn	€300K
Other Public Bonds	All	Quarterly ESMA transparency list ¹ + new issues in past quarter above €1bn	€400K
Covered Bonds	All	Quarterly ESMA transparency list ¹ + new issues in past quarter above €1bn	€300K

Interest Rate Derivatives

Sub-Asset Class	Currency	Liquid	SSTI Pre-Trade
Forward Rate Agreements	All	See ESMA list ¹	See ESMA list ¹
Fixed-to-Fixed 'single-currency swaps'	All	No	N/A
Fixed-to-Float 'single-currency swaps'	All	4-6yr ³ EUR 9-10yr EUR 5-6yr USD	€20m €15m €25m
Float-to-Float 'single-currency swaps'	All	No	N/A
Overnight Index Swap (OIS) 'single-currency swaps'	All	No	N/A
Fixed-to-Fixed 'multi-currency swaps'	All	No	N/A
Fixed-to-Float 'multi-currency swaps'	All	No	N/A
Float-to-Float 'multi-currency swaps'	All	No	N/A
Overnight Index Swap (OIS) 'multi-currency swaps'	All	No	N/A

FX Derivatives

Sub-Asset Class	Currency	Liquid	SSTI Pre-Trade
All	All	No	N/A

BMO Systematic Internaliser MIC details

MIC	NAME- INSTITUTION DESCRIPTION	MARKET_TYPE	ACRONYM	LEI	STATUS DATE	STATUS
BMLB	BANK OF MONTREAL - LONDON BRANCH - SYSTEMATIC INTERNALISER	SYSTEMATIC INTERNALISER	BMO	NQQ6HPCNCCU6TUTQYE16	Aug-18	ACTIVE

¹ https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_fitrs_nonequities

² <https://www.esma.europa.eu/policy-activities/mifid-ii-and-mifir/transparency-calculations>

³ Refers to the maturity date of the swap